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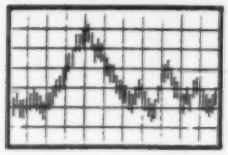

MONTHLY OPTIONS REPORT

JUNE 1991

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VOLUME OF OPTIONS CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

OPTION	JUNE 1990	JUNE 1991	JAN-JUNE 1990	JAN-JUNE 1991
T-Bonds	1,752,725	1,607,779	13,613,162	11,219,469
T-Notes (10 Yr)	35,217	54,377	601,089	346,926
T-Notes (5 Yr)	10,016	5,085	12,892	53,421
Mortgage Backed 8.5%		787		3,129
Mortgage Backed 9.0%		546	2,928	3,035
Mortgage Backed 9.5%	4,958	0	9,573	160
*5 Year Swaps		430		430
Soybeans	274,177	182,259	963,469	928,812
Soybean Oil	14,701	5,085	66,402	38,840
Soybean Meal	17,661	11,541	81,627	52,098
Corn	267,913	179,640	1,149,464	859,270
Wheat	40,080	69,661	245,561	304,244
Oats	1,046	606	2,279	2,829
Silver	68	93	350	474
Muni Bonds	2,333	12,013	35,468	45,063
CHICAGO BOARD OF TRADE	2,420,895	2,129,902	16,784,264	13,858,200
Lumber	1,678	1,500	16,642	4,253
Live Hogs	22,377	9,806	108,907	63,891
Live Cattle	41,542	50,348	398,987	346,560
Broilers		8		2,283
Pork Bellies	5,788	2,993	30,508	16,218
Feeder Cattle	11,315	9,724	86,005	82,998
Eurodollar	438,104	492,917	3,199,957	3,267,244
British Pound	35,780	53,621	185,264	353,370
Deutschemark	242,703	467,550	1,635,026	2,640,804
Swiss Franc	70,119	64,149	531,008	595,907
Japanese Yen	139,272	231,204	1,371,811	1,312,798
Canadian Dollar	36,238	19,475	153,862	155,230
Australian Dollar	328	2,192	3,482	23,011
*One Month LIBOR		5,326		5,326
BP/DM Cross		603		778
DM/JY Cross		667		861
DM/SF Cross		133		134
T-Bill	710	5,423	10,289	28,672
Nikkei 225		1,306		5,551
S&P 500 Index	105,797	122,139	707,419	827,392
CHICAGO MERCANTILE EX	1,151,751	1,541,084	8,439,167	9,733,281
Wheat	7,089	11,608	27,670	36,121
KANSAS CITY BD OF TRADE	7,089	11,608	27,670	36,121
Sugar	267,976	173,594	1,359,076	898,129
Coffee	30,370	30,283	129,337	156,120
Cocoa	35,715	22,946	249,138	56,470
COFFEE SUGAR & COCOA EX	334,061	226,823	1,737,551	1,110,719

*Began trading 6/91

OPTION	JUNE 1990	JUNE 1991	JAN-JUNE 1990	JAN-JUNE 1991
Gold	41	0	1,624	188
U.S. T-Bonds		22		1,375
Soft Red Winter Wheat	355	477	856	1,002
Corn		190		625
Soybeans	1,879	789	12,058	7,878
MIDAMERICA COMMODITY EX	2,275	1,478	14,538	11,068
American Spring Wheat	188	360	944	2,044
European Spring Wheat	0	0	14	0
White Wheat		137		137
MINNEAPOLIS GRAIN EX	188	497	958	2,181
Gold	102,067	101,116	881,704	666,509
Silver	55,891	132,938	359,460	587,420
High Grade Copper	5,792	10,883	62,715	46,140
COMMODITY EXCHANGE	163,750	244,937	1,303,879	1,300,069
Cotton	19,686	19,572	147,080	197,302
Orange Juice, Fzn. Conc.	7,324	2,073	36,483	24,462
5 Year U.S. Treasury Note	0	0	0	0
U.S. Dollar Index	475	114,176	4,776	747,760
NEW YORK COTTON EXCHANGE	27,485	135,821	188,339	969,524
NYSE Composite Index	2,107	2,139	11,908	16,196
CRB Index	190	79	2,007	1,195
NEW YORK FUTURES EXCHANGE	2,297	2,218	13,915	17,391
Heating Oil	18,216	35,937	195,689	141,909
Crude Oil	426,371	270,375	2,429,650	2,279,748
Unleaded Gasoline	36,221	57,572	290,649	252,884
Platinum		2,121		10,917
NEW YORK MERCANTILE EXCH	480,808	366,005	2,915,988	2,685,458
S&P 100 Index Options	5,647,824	4,601,093	34,067,537	34,139,987
S&P 500 Index Options	1,041,748	981,065	5,360,083	6,220,221
CHICAGO BOARD OPTIONS EX Securities exchange - not included in total options	6,689,572	5,582,158	39,427,620	40,360,208
TOTAL OPTIONS	4,590,599	4,660,373	31,426,269	29,724,012
PERCENT CHANGE		1.52%		-5.42%

OPTIONS:

TOTAL CONTRACTS	1989	1988	1987	1986
JUNE	5,612,385	5,115,816	3,314,182	2,200,504
JAN-JUNE	28,451,012	24,184,228	21,564,723	16,287,310

OPTIONS - OPEN INTEREST OF LAST TRADING DAY

OPTION	JUNE 1990	JUNE 1991	PERCENT CHANGE
T-Bonds	668,683	470,880	-29.58%
T-Notes (10 Yr)	39,117	33,390	-14.64%
T-Notes (5 Yr)	6,433	1,653	-74.30%
Mortgage Backed 8.5%		747	
Mortgage Backed 9.0%		730	
Mortgage Backed 9.5%	5,648	0	-100.00%
*5 Year Swaps		270	
Soybeans	100,427	114,912	14.42%
Soybean Oil	14,254	6,250	-56.15%
Soybean Meal	10,952	9,125	-16.68%
Corn	179,054	121,378	-32.21%
Wheat	31,387	31,289	-0.31%
Oats	566	342	-39.58%
Silver	121	165	36.36%
Muni Bonds	15,817	15,663	-0.97%
CHICAGO BOARD OF TRADE	1,072,459	806,794	-24.77%
Lumber	905	798	-11.82%
Live Hogs	13,958	10,926	-21.72%
Live Cattle	56,458	52,792	-6.49%
Broilers		511	
Pork Bellies	2,722	1,720	-36.81%
Feeder Cattle	15,319	16,405	7.09%
Eurodollar	289,281	360,619	24.66%
British Pound	18,614	25,605	37.56%
Deutschemark	112,218	212,875	89.70%
Swiss Franc	37,156	31,282	-15.81%
Japanese Yen	85,796	115,046	34.09%
Canadian Dollar	23,399	19,241	-17.77%
Australian Dollar	401	2,438	507.98%
*One Month LIBOR		3,536	
BP/DM Cross		294	
DM/JY Cross		500	
DM/SF Cross		102	
T-Bill	785	4,760	506.37%
Nikkei 225		840	
S&P 500 Index	56,901	59,982	5.41%
CHICAGO MERCANTILE EX	713,913	920,272	28.91%
Wheat	4,078	8,271	102.82%
KANSAS CITY BD OF TRADE	4,078	8,271	102.82%
Sugar	213,491	120,748	-43.44%
Coffee	35,893	27,323	-23.88%
Cocoa	28,877	22,369	-22.54%
COFFEE SUGAR & COCOA EX	278,261	170,440	-38.75%

*Began trading 6/91

OPTION	JUNE 1990	JUNE 1991	PERCENT CHANGE
Gold	224	165	-26.34%
U.S. T-Bonds		14	
Soft Red Winter Wheat	349	394	12.89%
Corn		206	
Soybeans	3,105	1,703	-45.15%
MIDAMERICA COMMODITY EX	3,678	2,482	-32.52%
American Spring Wheat	336	248	-26.19%
European Spring Wheat	8	0	-100.00%
White Wheat		117	
MINNEAPOLIS GRAIN EX	344	365	6.10%
Gold	101,429	98,091	-3.29%
Silver	48,452	61,072	26.05%
High Grade Copper	4,342	9,407	116.65%
COMMODITY EXCHANGE	154,223	168,570	9.30%
Cotton	15,602	32,393	107.62%
Orange Juice, Fzn. Conc.	5,049	3,755	-25.63%
5 Year U.S. Treasury Note	0	0	
U.S. Dollar Index	251	31,308	12373.31%
NEW YORK COTTON EXCHANGE	20,902	67,456	222.73%
NYSE Composite Index	1,077	1,242	15.32%
CRB Index	232	110	-52.59%
NEW YORK FUTURES EXCHANGE	1,309	1,352	3.28%
Heating Oil	15,083	26,836	77.92%
Crude Oil	185,052	169,273	-8.53%
Unleaded Gasoline	19,972	27,416	37.27%
Platinum		1,937	
NEW YORK MERCANTILE EXCH	220,107	225,462	2.43%
S&P 100 Index Options	698,873	575,662	-17.63%
S&P 500 Index Options	695,995	752,053	8.05%
CHICAGO BOARD OPTIONS EX	1,394,868	1,327,715	-4.81%
Securities exchange - not included in total options			
TOTAL OPTIONS	2,469,274	2,371,464	-3.96%

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MONTHLY OPTIONS REPORT

JULY 1991

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VOLUME OF OPTIONS CONTRACTS TRADED

Contact: Toby Taylor
202-466-5460

OPTION	JULY 1990	JULY 1991	JAN-JULY 1990	JAN-JULY 1991
T-Bonds	1,864,551	1,451,944	15,477,713	12,671,413
T-Notes (10 Year)	55,444	44,700	656,533	391,626
T-Notes (5 Year)	15,209	6,031	28,101	59,452
Mortgage Backed 8.5%		423		3,552
Mortgage Backed 9.0%		280	2,928	3,315
Mortgage Backed 9.5%	1,004	0	10,577	160
3 Year Swaps		400		400
5 Year Swaps		4,746		5,176
Silver	156	346	506	820
Muni Bonds	1,457	457	36,925	45,520
Soybeans	257,160	323,197	1,220,629	1,252,009
Soybean Oil	16,804	8,211	83,206	47,051
Soybean Meal	14,336	12,854	95,963	64,952
Corn	275,832	309,782	1,425,296	1,169,052
Oats	1,054	437	3,333	3,266
Wheat	50,329	52,027	295,890	356,271
CHICAGO BOARD OF TRADE	2,553,336	2,215,835	19,337,600	16,074,035
Wheat	13,415	10,750	41,085	46,871
KANSAS CITY BD OF TRADE	13,415	10,750	41,085	46,871
Sugar	206,424	130,226	1,565,500	1,028,355
Coffee	34,307	29,375	163,644	185,495
Cocoa	18,726	14,833	267,864	71,303
COFFEE SUGAR & COCOA EX	259,457	174,434	1,997,008	1,285,153
Live Hogs	12,900	8,807	121,807	72,698
Live Cattle	51,900	55,931	450,887	402,491
Broilers		2		2,285
Pork Bellies	4,655	2,323	35,163	18,541
Feeder Cattle	18,574	12,124	104,579	95,122
Lumber	1,025	1,057	17,667	5,310
One Month LIBOR		17,798		23,124
BP/DM Cross		160		938
DM/JY Cross		742		1,603
DM/SF Cross		165		299
Eurodollar	606,065	486,660	3,806,022	3,753,904
British Pound	53,267	60,259	238,531	413,629
Deutschemark	249,701	440,852	1,884,727	3,081,656
Swiss Franc	97,991	70,197	628,999	666,104
Japanese Yen	229,794	183,619	1,601,605	1,496,417
Canadian Dollar	21,219	26,507	175,081	181,737
Australian Dollar	3,251	2,190	6,733	25,201
T-Bill	448	2,225	10,737	30,897
Nikkei 225		1,251		6,802
S&P 500 Index	105,519	124,339	812,938	951,731
CHICAGO MERCANTILE EXCH	1,456,309	1,497,208	9,895,476	11,230,489

OPTION	JULY 1990	JULY 1991	JAN-JULY 1990	JAN-JULY 1991
Gold	0	0	1,624	188
US T-Bonds		129		1,504
Soft Red Winter Wheat	894	470	1,750	1,472
Corn		410		1,035
Soybeans	1,166	1,851	13,224	9,729
MIDAMERICA COMMODITY EX	2,060	2,860	16,598	13,928
American Spring Wheat	482	445	1,384	2,489
European Spring Wheat	0		14	
White Wheat		299		436
MINNEAPOLIS GRAIN EXCH	482	744	1,398	2,925
Gold	106,566	119,914	988,270	786,423
Silver	49,454	91,245	408,914	678,665
High Grade Copper	10,296	11,442	73,011	57,582
COMMODITY EXCHANGE	166,316	222,601	1,470,195	1,522,670
Cotton	21,121	27,307	168,201	224,609
Orange Juice, Fzn. Conc.	3,004	2,461	39,487	26,923
U.S. Dollar Index	1,329	129,109	6,105	876,869
NEW YORK COTTON EXCH	25,454	158,877	213,793	1,128,401
NYSE Composite Index	1,588	2,059	13,498	18,255
CRB Index	118	250	2,125	1,445
NEW YORK FUTURES EXCH	1,706	2,309	15,623	19,700
Heating Oil	26,690	56,194	222,379	198,103
Crude Oil	570,737	356,631	3,000,387	2,636,379
Platinum		2,547		13,464
Unleaded Gasoline	53,449	43,086	344,098	295,970
NEW YORK MERCANTILE EXCH	650,876	458,458	3,566,864	3,143,916
S&P 100 Index Options	4,987,948	4,438,135	39,055,485	38,578,122
S&P 500 Index Options	829,181	593,827	6,189,274	6,814,048
CHICAGO BOARD OPTIONS EX	5,817,129	5,031,962	45,244,759	45,392,170
Securities exchange - not included in total options				
TOTAL OPTIONS	5,129,411	4,744,076	36,555,640	34,468,088
PERCENT CHANGE		-7.51%		-5.71%

OPTIONS:

TOTAL CONTRACTS	1989	1988	1987	1986
JULY	4,254,099	4,285,462	3,395,352	2,389,243
JAN-JULY	32,705,111	28,469,690	24,960,068	18,676,553

OPTIONS - OPEN INTEREST OF LAST TRADING DAY

OPTION	JULY 1990	JULY 1991	PERCENT CHANGE
T-Bonds	775,899	589,888	-23.97%
T-Notes (10 Year)	48,977	40,030	-18.27%
T-Notes (5 Year)	9,007	2,423	-73.10%
Mortgage Backed 8.5%		318	
Mortgage Backed 9.0%		520	
Mortgage Backed 9.5%	5,352	0	-100.00%
3 Year Swaps		400	
5 Year Swaps		4,793	
Silver		443	
Muni Bonds		15,927	
Soybeans	97,377	114,403	17.48%
Soybean Oil	15,695	8,124	-48.24%
Soybean Meal	8,608	9,205	6.94%
Corn	191,881	167,800	-12.55%
Oats	992	606	-38.91%
Wheat	46,530	41,842	-10.08%
CHICAGO BOARD OF TRADE	1,200,318	996,722	-16.96%
Wheat	12,316	12,780	3.77%
KANSAS CITY BD OF TRADE	12,316	12,780	3.77%
Sugar	235,429	131,724	-44.05%
Coffee	33,213	34,218	3.03%
Cocoa	36,358	25,934	-28.67%
COFFEE SUGAR & COCOA EX	305,000	191,876	-37.09%
Live Hogs	7,229	7,361	1.83%
Live Cattle	41,274	56,895	37.85%
Broilers		202	
Pork Bellies	388	908	134.02%
Feeder Cattle	18,046	19,749	9.44%
Lumber	973	714	-26.62%
One Month LIBOR		10,948	
BP/DM Cross		181	
DM/JY Cross		514	
DM/SF Cross		188	
Eurodollar	349,168	395,250	13.20%
British Pound	28,129	29,002	3.10%
Deutschemark	129,521	243,758	88.20%
Swiss Franc	50,102	43,093	-13.99%
Japanese Yen	109,667	107,860	-1.65%
Canadian Dollar	22,678	22,207	-2.08%
Australian Dollar	2,136	1,980	-7.30%
T-Bill	763	5,950	679.82%
Nikkei 225		1,337	
S&P 500 Index	66,865	79,481	18.87%
CHICAGO MERCANTILE EXCH	826,939	1,027,578	24.26%

OPTION	JULY 1990	JULY 1991	PERCENT CHANGE
Gold	222	45	-79.73%
US T-Bonds		30	
Soft Red Winter Wheat	1,103	718	-34.90%
Corn		380	
Soybeans	2,892	1,616	-44.12%
MIDAMERICA COMMODITY EX	4,217	2,789	-33.86%
American Spring Wheat	659	565	-14.26%
European Spring Wheat	8	0	-100.00%
White Wheat		338	
MINNEAPOLIS GRAIN EXCH	667	903	35.38%
Gold	80,998	108,507	33.96%
Silver	64,145	75,903	18.33%
High Grade Copper	7,144	12,030	68.39%
COMMODITY EXCHANGE	152,287	196,440	28.99%
Cotton	21,576	37,617	74.35%
Orange Juice, Fzn. Conc.	5,601	4,897	-12.57%
U.S. Dollar Index	539	34,894	6373.84%
NEW YORK COTTON EXCH	27,716	77,408	179.29%
NYSE Composite Index	1,322	1,563	18.23%
CRB Index	107	185	72.90%
NEW YORK FUTURES EXCH	1,429	1,748	22.32%
Heating Oil	19,952	41,863	109.82%
Crude Oil	232,855	192,703	-17.24%
Platinum		2,734	
Unleaded Gasoline	14,163	19,763	39.54%
NEW YORK MERCANTILE EXCH	266,970	257,063	-3.71%
S&P 100 Index Options	681,038	622,305	-8.62%
S&P 500 Index Options	794,141	800,895	0.85%
CHICAGO BOARD OPTIONS EX	1,475,179	1,423,200	-3.52%
Securities exchange - no included in total option			
TOTAL OPTIONS	2,797,859	2,765,307	-1.16%